AFFILIATES

STELIOS BEKIROS

Affiliate Research Fellow

CONTACT

Email: s.bekiros@ipag.fr
Phone: +33 1 5363 3600
Campus: Paris, Nice

BIOGRAPHY

Stelios Bekiros obtained a Diploma, BSc and an MEng in Electrical and Computer Engineering from National Technical University of Athens (NTUA). He also holds an MSc in Decision Sciences (Statistics, Operations Research, Information Technology) and a PhD in Econometrics & Finance from Athens University of Economics and Business (AUEB). He has more than thirteen years of postdoctoral research and teaching experience in many distinguished universities and research institutions, mainly in the Netherlands, Italy, France, UK and Greece. He was a faculty member / research fellow at the European Institute for Statistics, Probability, Stochastic Operations Research and its Applications(EURANDOM), Technical University of Eindhoven, at the Center for Nonlinear Dynamics in Economics and Finance (CeNDEF) of the Faculty of Economics and Econometrics of the University of Amsterdam, at the Department of Economics of the European University Institute (EUI) in Florence, Italy, at the Hellenic Ministry of Finance/Centre of Planning and Economic Research (KEPE), at the Department of Finance(AUEB), at the IPAG Business School in Paris, France, and at the Decision Support Systems Laboratory, National Technical University of Athens. He has also worked in other research positions in the academia and as an engineering & financial expert consultant in the public and private sector.

EDUCATION

2005: Ph.D. in Econometrics & Finance, Athens University of Economics and Business
2001: MSc in Decision Sciences, Athens University of Economics and Business
1999: Engineer in Electrical & Computer Engineering, National Technical University of Athens
1999: Dipl. & BSc in Electrical & Computer Engineering, National Technical University of Athens

TEACHING AREAS

- Computational Finance
- Quantitative Methods in Economics & Finance
- Economic Mathematics
- Decision/Expert Systems
- Financial Risk Measurement

RESEARCH AREAS

- Financial Econometrics
- Monetary Economics
- Machine learning
- Optimal Control, Complex Systems
- Econophysics

PROFESSIONAL EXPERIENCES

Since 2014: Afiliate Research Fellow, IPAG Business School, IPAG LAB
Since 2011: Department of Acc. & Finance, AUEB
Since 2008: Department of Economics, European University Institute
2007 – 2009: Department of Quantitative Economics (UvA), Center for Nonlinear Dynamics Economics and Finance

SELECTED PUBLICATIONS

Bank Capital Shocks and Countercyclical Requirements: Implications for Banking Stability and Welfare. *Journal of Economic Dynamics and Control*, 2018, forthcoming (with R. Nilavongse and G. S. Uddin)

Herding Behavior, Market Sentiment and Volatility: will the Bubble resume? *The North American Journal of Economics and Finance*, 2017, Vol. 42, pp. 107-131 (with Brian Lucey, G. S. Uddin, M. Jlassi, K. Naoui)

Nonlinear Dynamics of Equity, Currency and Commodity Markets in the aftermath of the global financial crisis. *Chaos, Solitons & Fractals*, 2017, Vol. 103, pp. 342-346 (with S. Lahmiri and G. S. Uddin)

Disturbances and Complexity in Volatility Time Series. Chaos, Solitons & Fractals, 2017, forthcoming. (with S. Lahmiri)

Clustering of Short and Long-Term Co-Movements in International Financial and Commodity Markets in Wavelet Domain. *Physica A: Statistical Mechanics and its Applications*, 2017, Vol. 486, 15 pp. 947-955 (with S. Lahmiri and G. S. Uddin)

Nonlinear Forecasting of Euro Area Industrial Production using Evolutionary approaches. *Computational Economics*, 2017, pp. 1-10 (with C. Avdoulas)

The Asymmetric Relationship between Returns and Implied Volatility: Evidence from Global Stock Markets. *Journal of Financial Stability*, 2017, Vol. 30, pp. 156-174 (with M. Jlassi, K.Naoui, G. S. Uddin)

Money supply and inflation dynamics in the Asia-Pacific economies: a time-frequency approach. Studies in Nonlinear Dynamics & Econometrics, 2017, Vol. 21(3) (with Ahmed T. Muzaffar, Gazi S. Uddin and Javier Vidal-García)

Black Swan Events and Safe Havens: the Role of Gold in Globally Integrated Emerging Markets. *Journal of International Money and Finance*, 2017, Vol 73, Part B, pp. 317-334 (with S. Boubaker, D. Nguyen and G. S. Uddin).

Information Diffusion, Cluster Formation and Entropy-Based Network Dynamics in Equity and Commodity Markets. *European Journal of Operational Research*, 2017, Vol 256, 3, pp. 945-961 (with D. Nguyen, L. Sandoval and G. Uddin)

Exchange Rates and Fundamentals: Co-movement, Long-run relationships and Short-run Dynamics. *Journal of Banking and Finance*, Vol. 39, pp. 117-134, 2014

Fuzzy Adaptive Decision-making for Boundedly Rational Traders in Speculative Stock Markets. *European Journal of Operational Research*, Vol 202(1), pp. 285–293, 2010.

Heterogeneous Trading Strategies with Adaptive Fuzzy Actor-Critic Reinforcement Learning: A Behavioral Approach. Journal of Economic Dynamics and Control, Vol. 34(6), pp. 1153-1170, 2010.